



FTSE/JSE Multi-Asset Composite Index Series - Domestic FTSE/JSE Capped All Share Index + FTSE/JSE All Bond Index

Multi-Asset | South African Rand

The FTSE/JSE Multi-Asset Composite Index Series - Domestic is a range of fully integrated multi-asset benchmarks designed to provide broad measures of cross-asset market performance for the South African market. The series includes a range of indices covering different local and global asset classes; including South African equity, fixed income, and property, as well as some versions which include global equity and fixed income exposure. A variety of benchmarks are available with different asset class exposures, with each benchmark available in a selection of weighting ratios to proxy a range of asset class allocations.

The FTSE/JSE Multi-Asset Composite Index Series - Domestic includes benchmarks with exposure to domestic South African assets; including local equity and local fixed income.

Underlying Indices

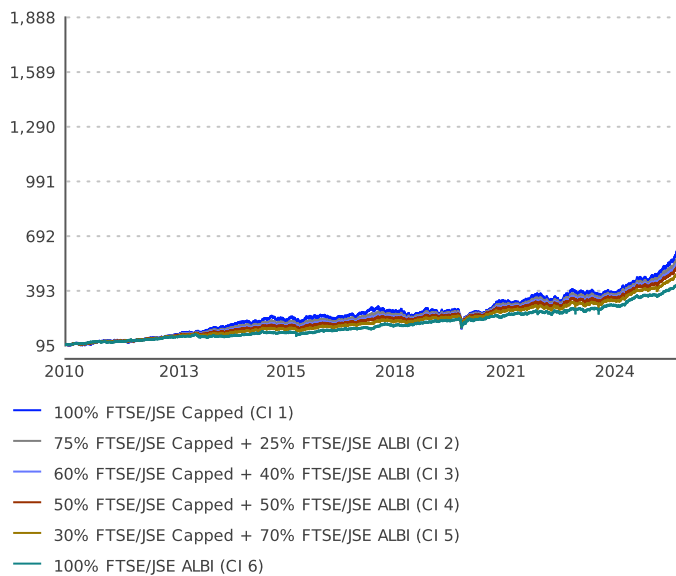
The FTSE/JSE Capped All Share Index represents 99% of the full market capital value i.e. before the application of any investability weightings, of all ordinary securities listed on the main board of the JSE, subject to minimum freefloat and liquidity criteria. The Capped Top 40 Index consists of the 40 most investable companies in the All Share Index (J203), with weightings capped at 10% to reduce concentration risk.

The FTSE/JSE All Bond Index (ALBI) comprises the top 20 "vanilla" bonds ranked dually by liquidity and market capitalization. The ALBI Index includes only conventional listed vanilla bonds, with fixed, semi-annual coupons. Bonds with a term less than one year are excluded.

Please refer to individual factsheets for the FTSE/JSE Capped All Share Index and FTSE/JSE All Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

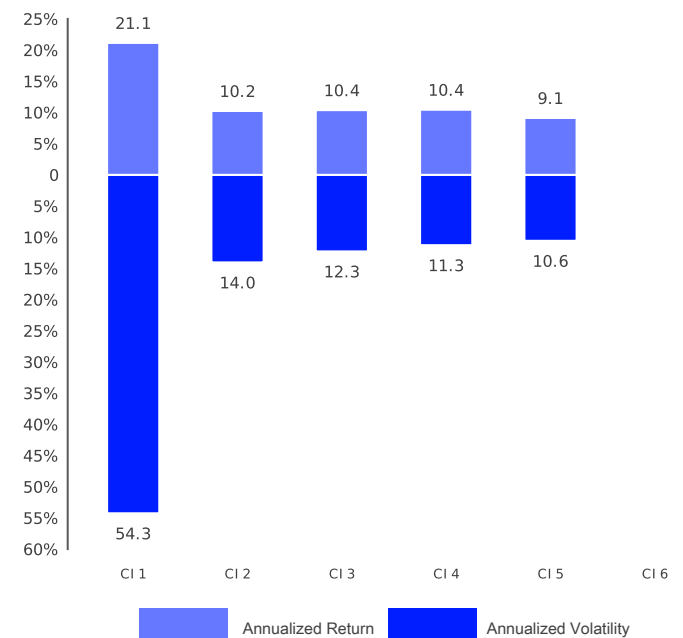
HISTORICAL INDEX LEVEL (Unhedged, in ZAR)



Returns vs Volatilities*

	100%	75%	60%	50%	30%
FTSE/JSE Capped	100%	75%	60%	50%	30%
FTSE/JSE ALBI	0%	25%	40%	50%	70%
Returns / Volatilities*	0.39	0.73	0.84	0.93	0.86

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

	FTSE/JSE Capped	FTSE/JSE Capped + FTSE/JSE ALBI				FTSE/JSE ALBI
	100%	75% FTSE/JSE Capped + 25% FTSE/JSE ALBI	60% FTSE/JSE Capped + 40% FTSE/JSE ALBI	50% FTSE/JSE Capped + 50% FTSE/JSE ALBI	30% FTSE/JSE Capped + 70% FTSE/JSE ALBI	100%
Returns						
1 Year	244.45	28.35	27.14	26.33	9.63	
3 Years	63.53	17.85	17.50	17.26	11.84	
5 Years	38.91	13.99	13.72	13.54	10.18	
10 Years	21.15	10.24	10.37	10.44	9.12	
Inception	19.01	11.67	11.35	11.12	9.75	
Volatilities						
1 Year	163.36	13.94	12.22	11.16	15.22	
3 Years	95.03	12.64	11.21	10.43	11.69	
5 Years	74.46	13.09	11.58	10.78	11.22	
10 Years	54.25	14.04	12.27	11.27	10.57	
Inception	43.47	13.21	11.47	10.48	9.53	

CORRELATIONS (in %)

	1 Month	6 Months	1 Year	3 Years	5 Years	10 Years
FTSE/JSE Capped and FTSE/JSE ALBI	0.93	0.03	0.02	0.04	0.05	0.10

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